

Primal space

Dual space

$w^{(t)}$

$w^{(t+1)}$

Predict with mirror function

$g(\theta^{(t)})$

Predict with mirror function

$g(\theta^{(t+1)})$

$\theta^{(t)}$

Update

$-z^{(t)}$

$\theta^{(t+1)}$

Update

$-z^{(t+1)}$

$\theta^{(t+2)}$

